

УДАР "ИЗДЕЙСТВО"

Figure 1

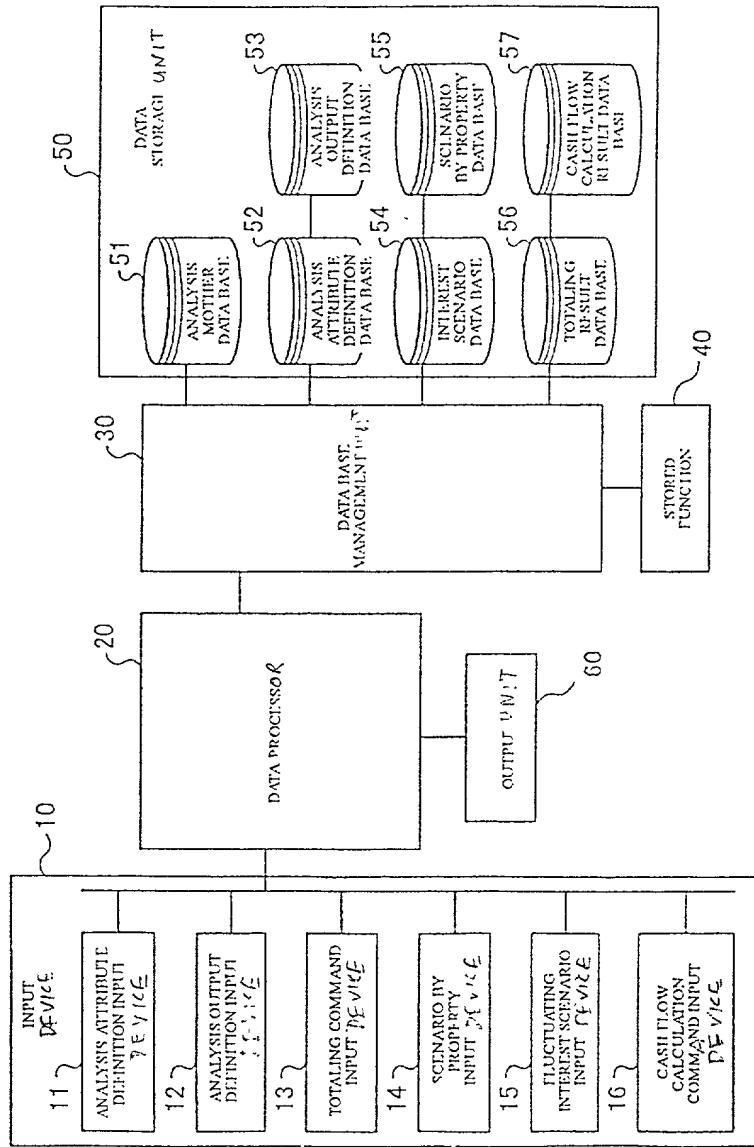


Figure 2

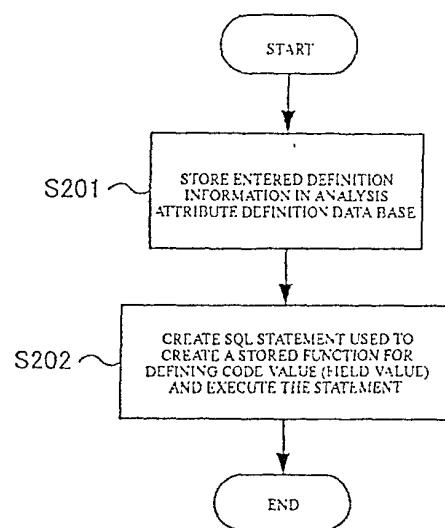


Figure 3

DEFINITION NAME	F1	
ORIGINAL FIELD EXPRESSION	BALANCE/1000	
NEW CODE VALUE DEFINITION		
NEW CODE VALUE	RANGE	GROUP
A1	0, 5000	NOT LESS THAN AND LESS THAN
A2	5000, 10000	NOT LESS THAN AND LESS THAN
A3	10000	NOT LESS THAN

Figure 4

```
create stored function F1 (parm)
begin
  if parm>=0 and parm<5000 then return A1;
  if parm>=5000 and parm<10000 then return A2;
  if parm>=10000 then return A3;
end;
```

Figure 5

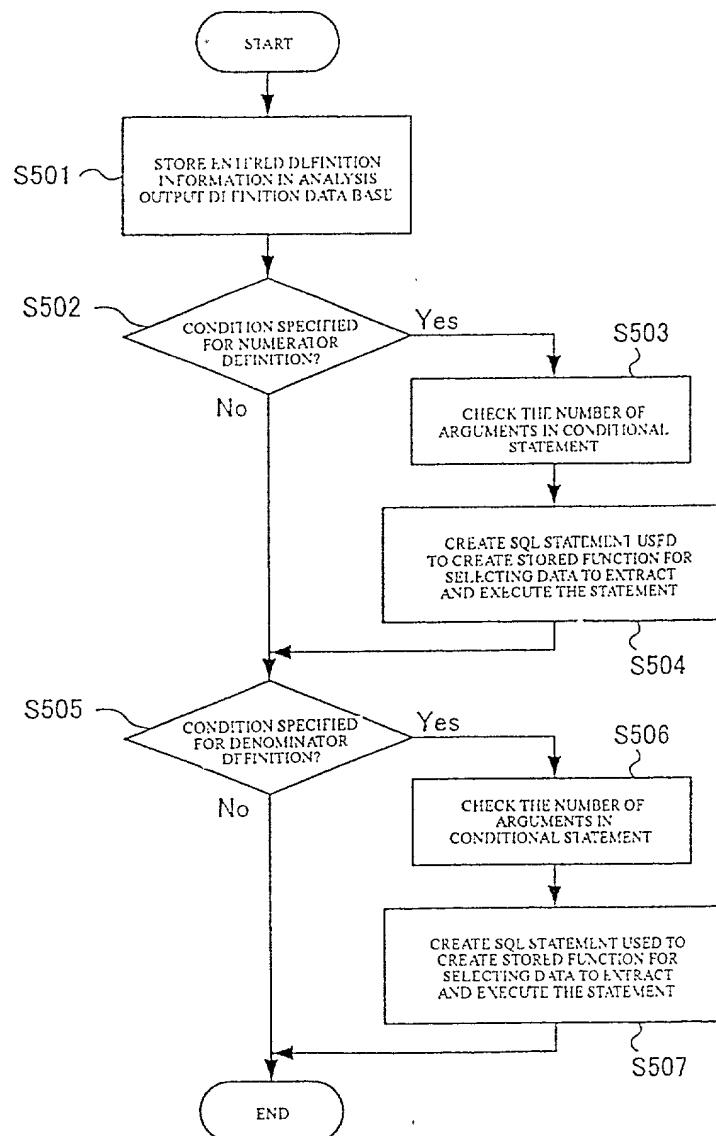


Figure 6

DEFINITION NAME		G1
NUMERATOR	STATISTICAL EXPRESSION	SUM
	TARGET FIELD EXPRESSION	BALANCE
	CONDITION	DELAY MONTHS >= 3
DENOMINATOR	STATISTICAL EXPRESSION	SUM
	TARGET FIELD EXPRESSION	BALANCE
	CONDITION	

Figure 7

```
create stored function G1 (parm,ret)
begin
    if parm>=3 then return ret;
    else return null;
end;
```

Figure 8

UNIT OF TOTALING/GROUPING	F1
OUTPUT INFORMATION	G1

Figure 9

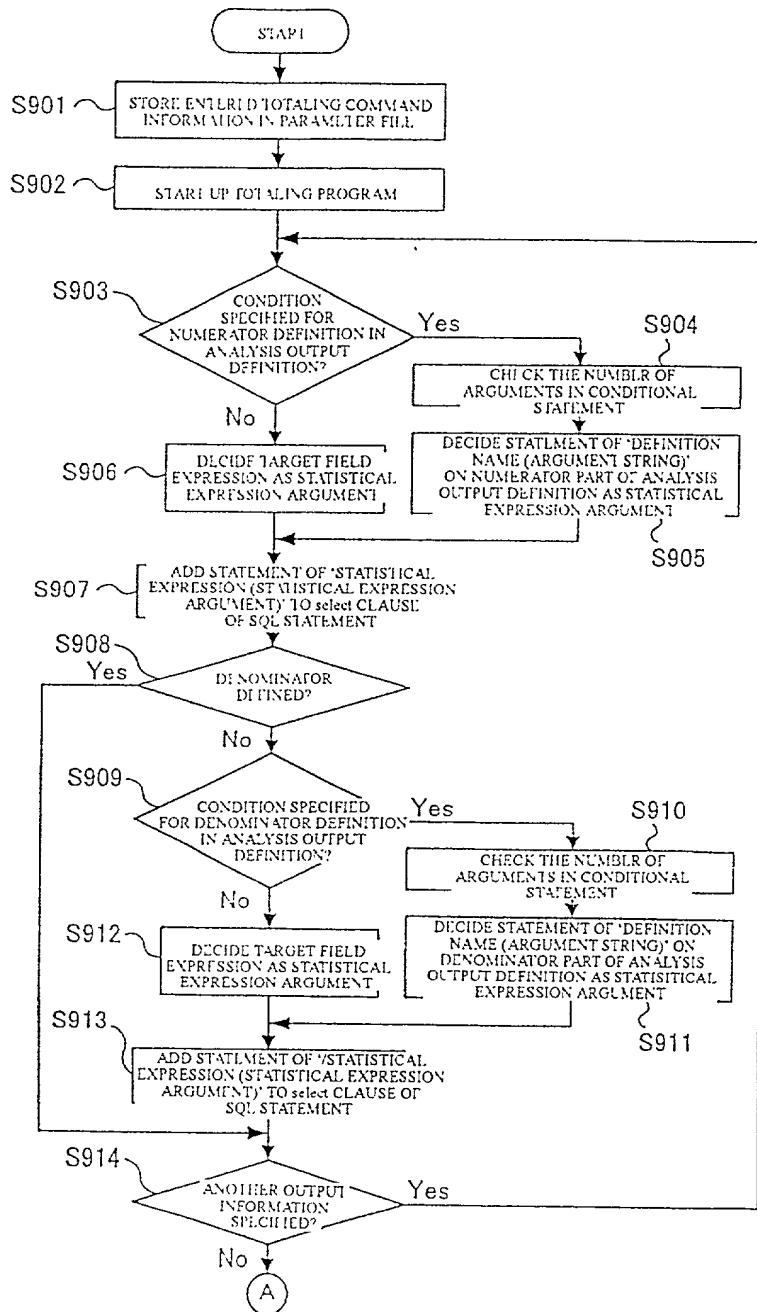


Figure 10

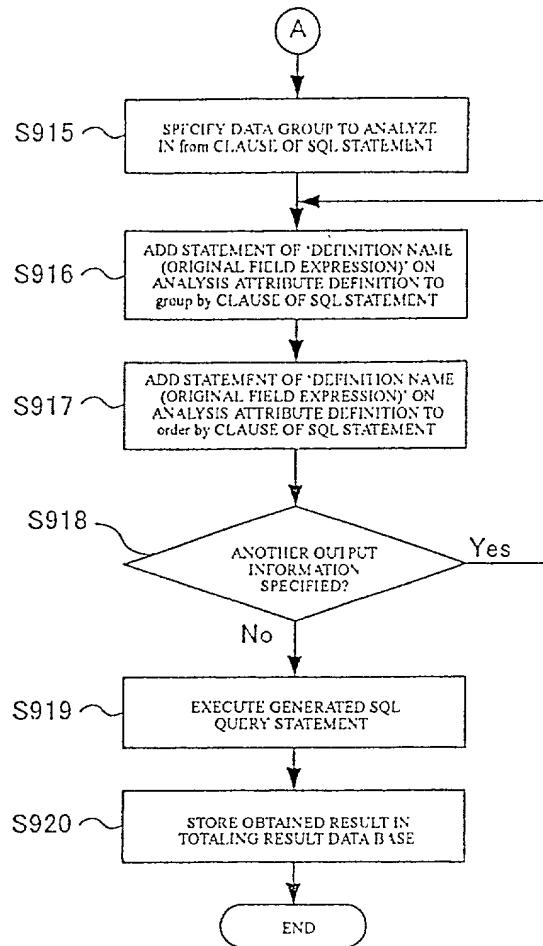


Figure 11

```
select SUM (G1 (delay months, balance))/SUM (balance)
from analysis master
group by F1 (balance /1000)
order by F1 (balance /1000)
```

Figure 12

F1	G1
A1	0.015
A2	0.02
A3	0.05

Figure 13

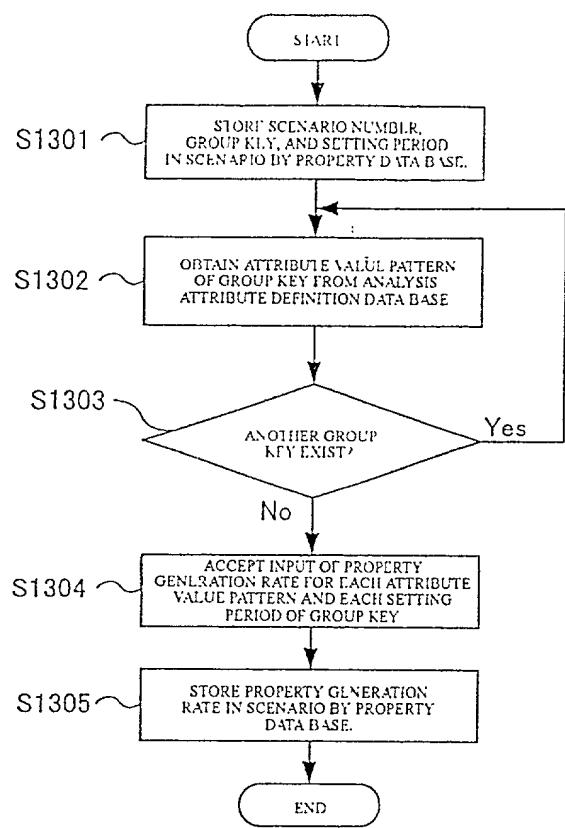


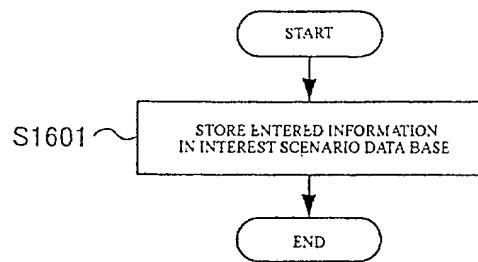
Figure 14

SCENARIO NUMBER	S1
GROUP KEY	SETTING PERIOD
F1	200012
	200112
	200512

Figure 15

SCENARIO NUMBER	S1		
	200012	200112	200512
F1	0.5	1.1	1.3
A1	1.5	1.1	1.3
A2	2.0	1.5	2.1
A3			

Figure 16



4.000 29544 4.000 2944

Figure 17

SCENARIO NUMBER		K1		
EXPIRATION DATE	LONG-TERM PRIME RATE	SHORT-TERM PRIME RATE	OTHER	
20001231	1.2	1.1	1.3	
20011231	1.2	1.1	1.3	
20051231	2.0	1.5	2.1	

Figure 18

SCENARIO NUMBER		K2			
REFERENCE DATE		20000101			
O/N	1.0	1Y	2.0	15Y	
T/N	1.0	2Y		20Y	
1M	1.1	3Y		25Y	
2M	1.1	6Y	2.5	30Y	
3M	1.1	7Y			
6M	1.3	10Y			

Figure 19

CREDITOR GROUP	Pool1
TOTALING LEVEL	MONTHLY
INTEREST SCENARIO	K2
PROPERTY SCENARIO	S1
PROPERTY SCENARIO	
PROPERTY SCENARIO	

Figure 20

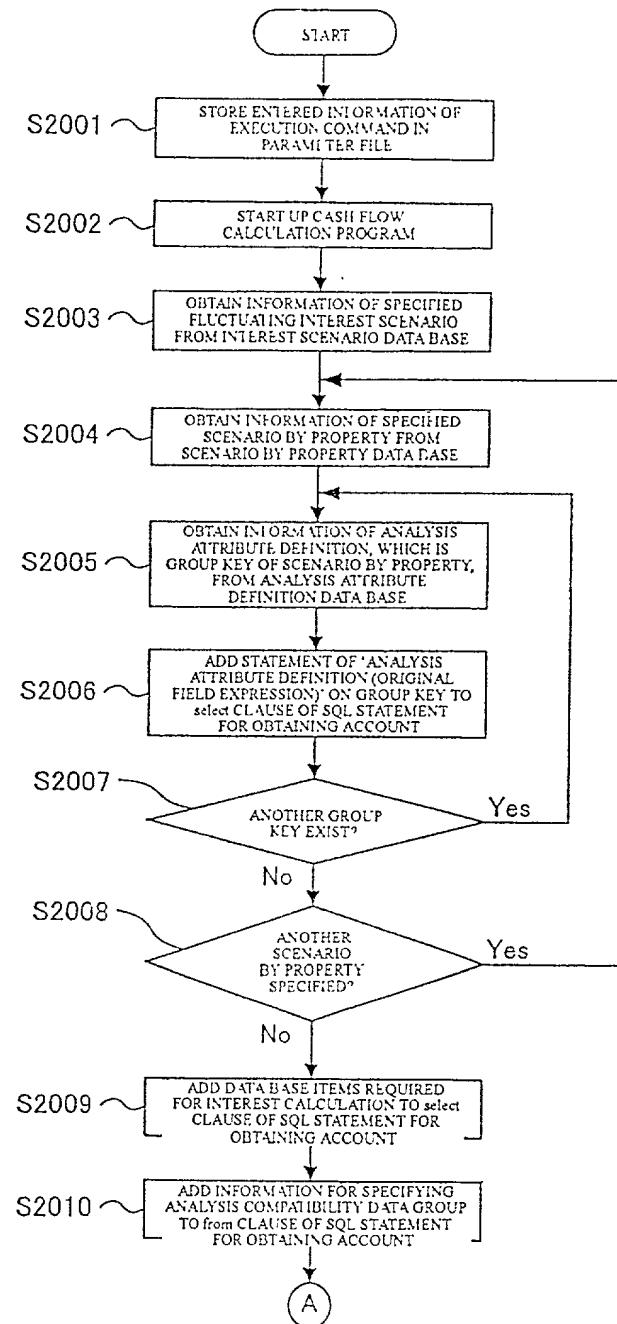


Figure 21

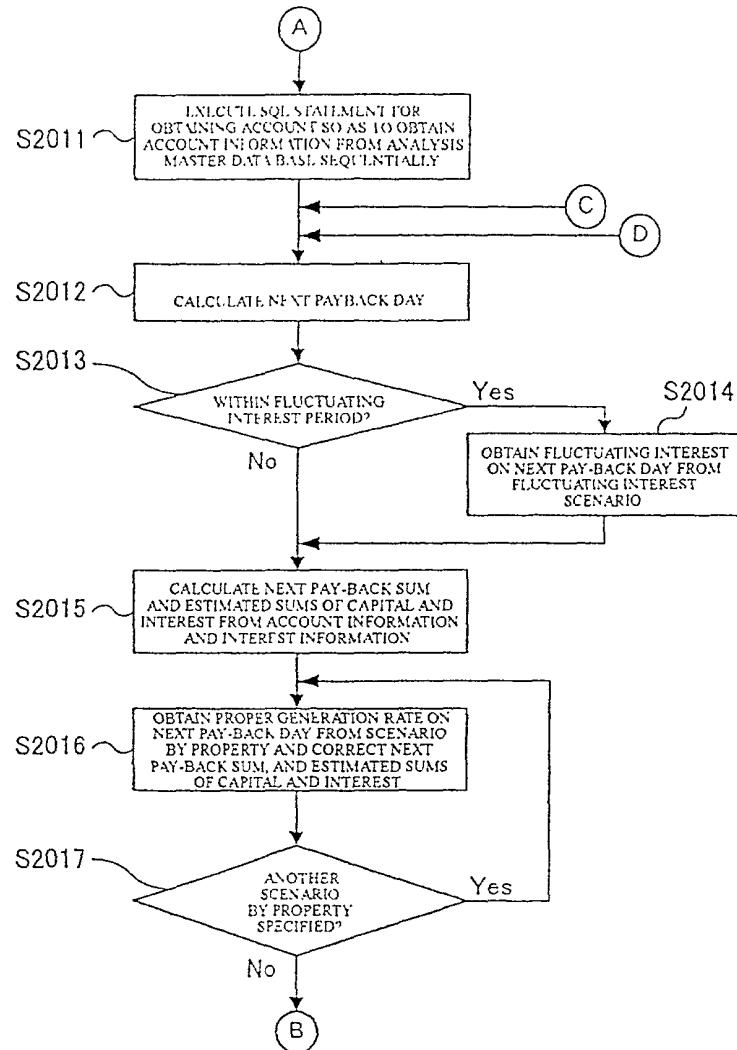


Figure 22

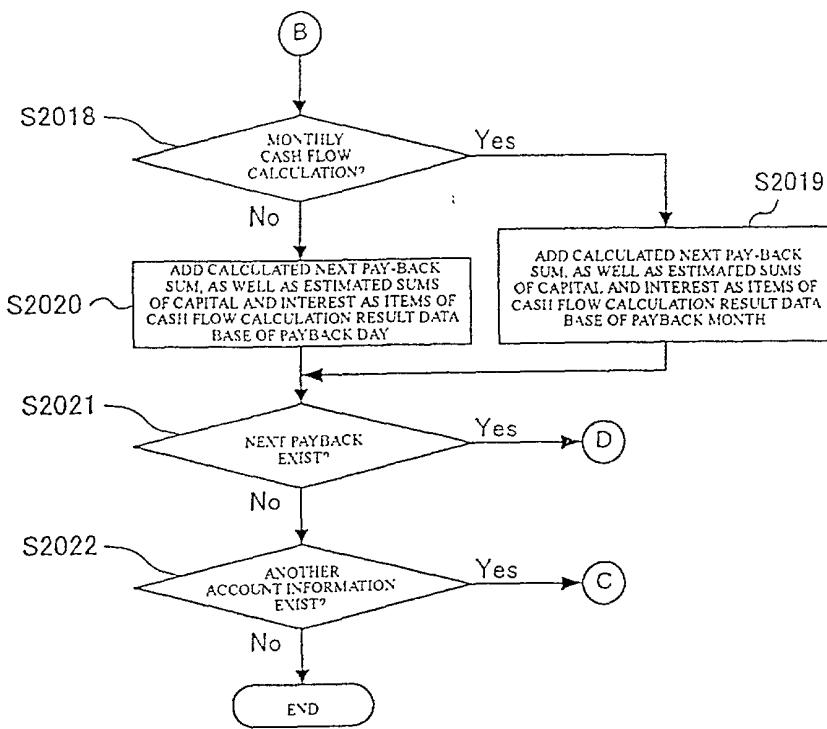


Figure 23

